



6351-01-P

COMMODITY FUTURES TRADING COMMISSION

Market Risk Advisory Committee; Meeting

AGENCY: Commodity Futures Trading Commission.

ACTION: Notice of meeting.

SUMMARY: The Commodity Futures Trading Commission (CFTC) announces that on September 9, 2019, from 3:00 p.m. to 5:00 p.m. (Eastern Standard Time), the Market Risk Advisory Committee (MRAC) will hold a public meeting via teleconference. At this meeting, the MRAC will receive a status update from the Interest Rate Benchmark Reform Subcommittee (Subcommittee) and vote on a recommendation of the Subcommittee. In addition, the MRAC will discuss other issues involving the transition from the London Inter-bank Offered Rate to risk-free reference rates, including central counterparty adjustments to discounting/price alignment interest and the clearing treatment for certain physically-settled swaptions.

DATES: The meeting will be held on September 9, 2019, from 3:00 p.m. to 5:00 p.m. (Eastern Standard Time). Please note that the teleconference may end early if the MRAC has completed its business. Members of the public who wish to submit written statements in connection with the meeting should submit them by September 16, 2019.

ADDRESSES: The meeting will be held via teleconference. You may submit public comments, identified by “Market Risk Advisory Committee,” by any of the following methods:

- *CFTC website:* <http://comments.cftc.gov>. Follow the instructions for submitting comments through the Comments Online process on the website.
- *Mail:* Christopher Kirkpatrick, Secretary of the Commission, Commodity Futures Trading Commission, Three Lafayette Center, 1155 21st Street NW, Washington, DC 20581.
- *Hand Delivery/Courier:* Same as Mail, above.

Any statements submitted in connection with the committee meeting will be made available to the public, including publication on the CFTC website, <http://www.cftc.gov>.

FOR FURTHER INFORMATION CONTACT: Alicia L. Lewis, MRAC Designated Federal Officer, Commodity Futures Trading Commission, Three Lafayette Centre, 1155 21st Street, NW, Washington, DC 20581; (202) 418-5862.

SUPPLEMENTARY INFORMATION: The meeting will be open to the public.

Members of the public may listen to the meeting by telephone by calling a domestic toll-free telephone or international toll or toll-free number to connect to a live, listen-only audio feed. Call-in participants should be prepared to provide their first name, last name, and affiliation.

- Domestic Toll Free: 1-866-844-9416
- International Toll and Toll Free: Will be posted on the CFTC's website, <http://www.cftc.gov>, on the page for the meeting, under Related Links.
- Pass Code/Pin Code: 4136858

The meeting agenda may change to accommodate other MRAC priorities. For agenda updates, please visit the MRAC committee site at:

https://www.cftc.gov/About/CFTCCcommittees/MarketRiskAdvisoryCommittee/mrac_meetings.html.

All written submissions provided to the CFTC in any form will also be published on the CFTC's website. Persons requiring special accommodations to attend the meeting because of a disability should notify the contact person above.

(Authority: 5 U.S.C. app. 2 section 10(a)(2)).

Dated: August 20, 2019.

Robert Sidman,

Deputy Secretary of the Commission.

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